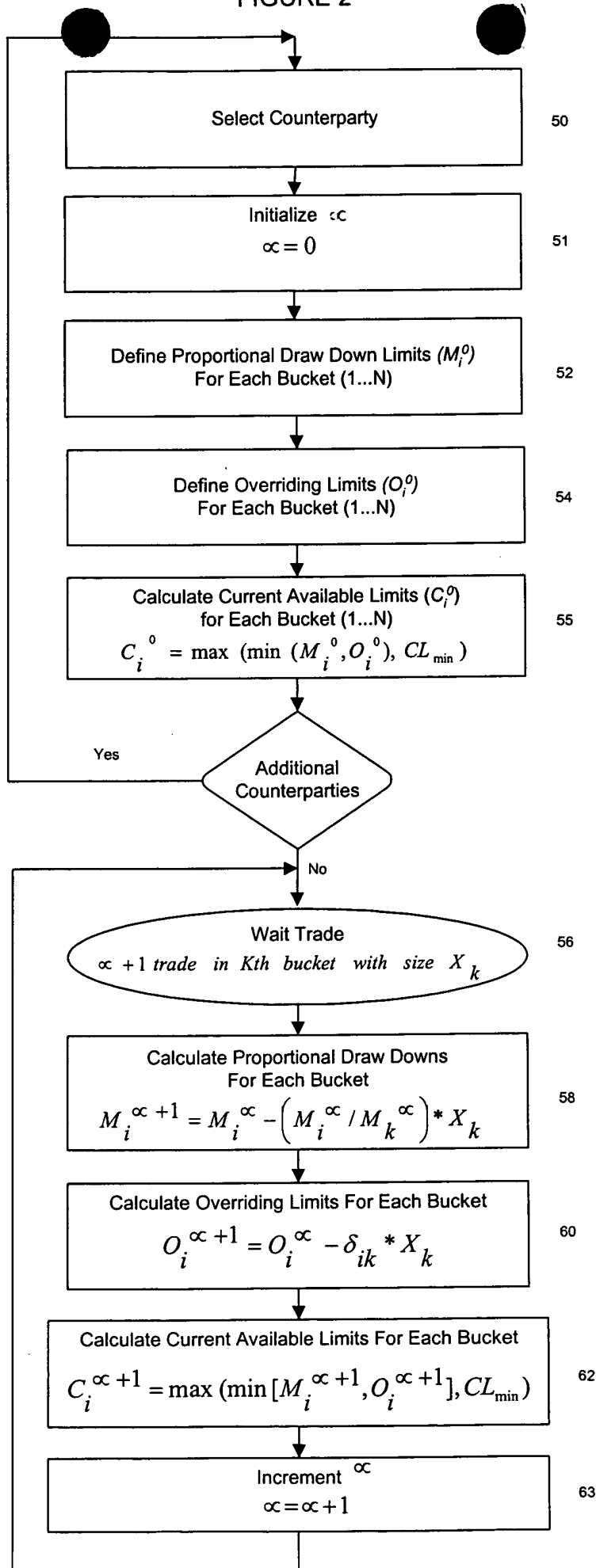
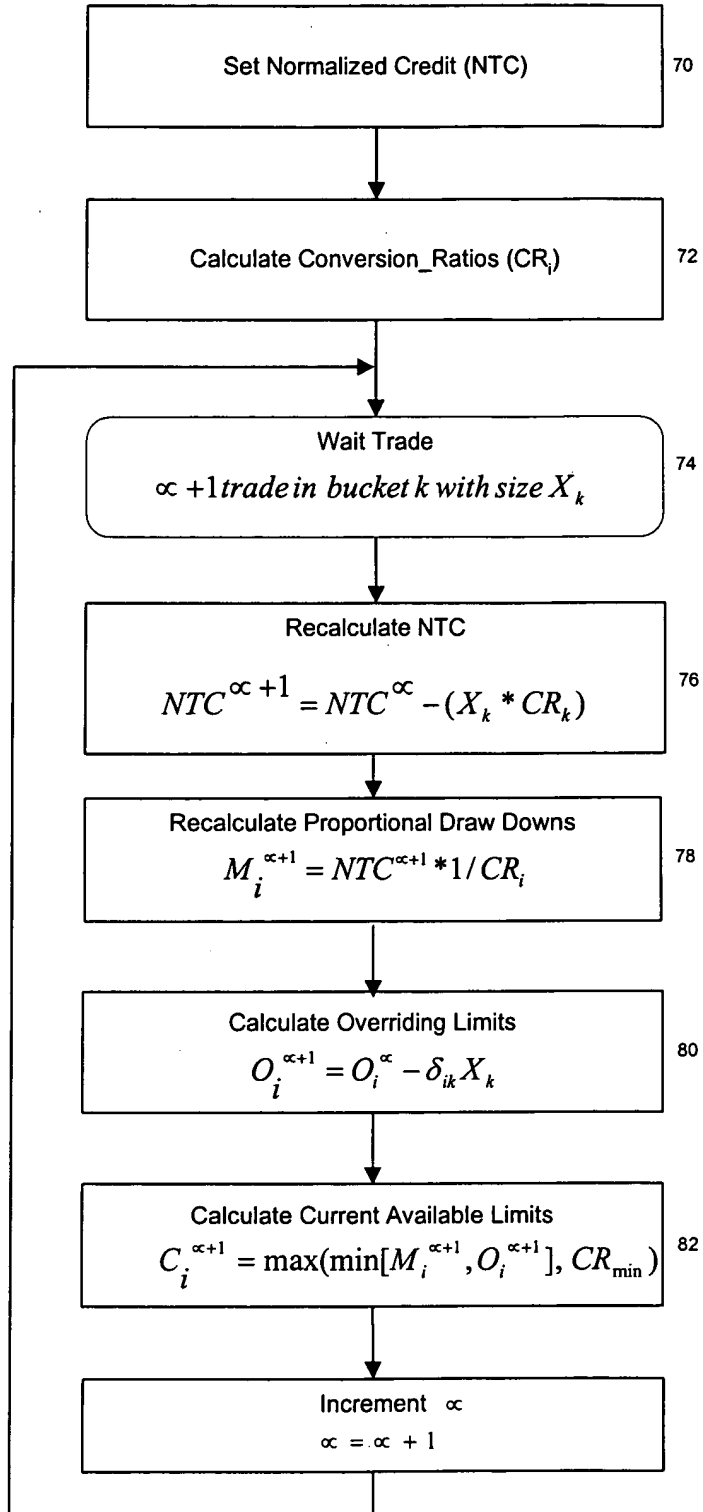


FIGURE 2



006107-62026950

FIGURE 3



006TOT 620660

## Trading Groups Managed by LOGIN NAME:

⊕ JPY Swaps and Options Group 112

⊕ GFX Group 114

⊕ European Swaps Group 116

⊕ Complex Options Group 118

⊕ USD Swaps and Options Group 120

⊕ Exotic FX Options Group 122

⊕ US Equity Index Options Group 124

⊕ Asian Equity Index Options Group 126

Properties

OK

Cancel

FIGURE 4

# Draw-Down USD Swaps and Options Properties

150 Draw-Down 152 Eligibility 154 Customize

Common Settings

Re-apply Previous Settings for all Entities

Create Same Buckets for all Entities

Please specify the Draw-Down Proportions:

	2Yr	5Yr	7Yr	10Yr
130 USD Swap	1600 =	1000 =	800 =	500
132 USD Swaption	1200 =	900 =	700 =	350
134 USD Cap/Floor	1500 =	800 =	400 =	200

FIGURE 5A

OK

Cancel

# Draw-Down Eligibility Customize

150 Draw-Down 152 Eligibility 154 Customize

Common Settings

Re-apply Previous Settings for all Entities

Create Same Buckets for all Entities

Please specify the Draw-Down Proportions:

	2Yr	5Yr
130 USD Swap	1600 =	1000 =
132 USD Swaption	1200 =	900 =
134 USD Cap/Floor	1500 =	800 =

FIGURE 5B

OK

Cancel

# Domestic USD Swaps and Options Properties

150 Draw-Down 152 Eligibility 154 Customize

Legal Entity

Eligibility

Available Credit (MM)

(multiplies Draw-Down Proportions)

Merrill Lynch Capital Services	<input checked="" type="radio"/> Yes <input type="radio"/> No	1.0
Morgan Guarantee Trust	<input checked="" type="radio"/> Yes <input type="radio"/> No	2.0
Morgan Stanley Capital Services	<input type="radio"/> Yes <input checked="" type="radio"/> No	
Salomon Brothers Holding Co.	<input checked="" type="radio"/> Yes <input type="radio"/> No	1.5
Goldman Sachs Capital Markets	<input checked="" type="radio"/> Yes <input type="radio"/> No	2.3
Bank of America	<input checked="" type="radio"/> Yes <input type="radio"/> No	1.5
Salomon Brothers Holding Co.	<input checked="" type="radio"/> Yes <input type="radio"/> No	2.3
Lehman Brothers Special Financing	<input checked="" type="radio"/> Yes <input type="radio"/> No	1.5
National Westminster Bank	<input checked="" type="radio"/> Yes <input type="radio"/> No	2.3
BNP Paribas	<input type="radio"/> Yes <input checked="" type="radio"/> No	
ABN-Amro NY	<input checked="" type="radio"/> Yes <input type="radio"/> No	2.3
Deutsche Bank	<input checked="" type="radio"/> Yes <input type="radio"/> No	1.5
Bank of New York	<input checked="" type="radio"/> Yes <input type="radio"/> No	2.3
Merrill Lynch Capital Services	<input checked="" type="radio"/> Yes <input type="radio"/> No	2.3

FIGURE 6A

OK

Cancel

# Draw-Down Eligibility Customize

150

152

154

Draw-Down Eligibility Customize

400

Legal Entity

Eligibility

Available Credit (MM)

(multiplies Draw-Down Proportions)

402 — Start

(Years)

Period — 404

(Years) 406

162

164

166

Merrill Lynch Capital Services	<input checked="" type="radio"/> Yes <input type="radio"/> No	1.0	10	5	5
Morgan Guaranty Trust	<input checked="" type="radio"/> Yes <input type="radio"/> No	2.0	10	5	5
Morgan Stanley Capital Services	<input type="radio"/> Yes <input checked="" type="radio"/> No				
Salomon Brothers Holding (D)	<input checked="" type="radio"/> Yes <input type="radio"/> No	1.5	5	1	1
Goldman Sachs & Capital Markets	<input checked="" type="radio"/> Yes <input type="radio"/> No	2.3	5	1	1
Bank of America	<input checked="" type="radio"/> Yes <input type="radio"/> No	1.5	5	1	1
Salomon Brothers Holding (D)	<input checked="" type="radio"/> Yes <input type="radio"/> No	2.3	5	1	1
Salomon Brothers Special Financing	<input checked="" type="radio"/> Yes <input type="radio"/> No	1.5	5	1	1
National Westminster Bank	<input checked="" type="radio"/> Yes <input type="radio"/> No	2.3	5	1	1
BNP Paribas	<input type="radio"/> Yes <input checked="" type="radio"/> No				
A.B.N. - AMRO NV	<input checked="" type="radio"/> Yes <input type="radio"/> No	2.3	5	5	5
Deutsche Bank	<input checked="" type="radio"/> Yes <input type="radio"/> No	1.5	5	1	1
Bank of New York	<input checked="" type="radio"/> Yes <input type="radio"/> No	2.3			
Merrill Lynch Capital Services	<input checked="" type="radio"/> Yes <input type="radio"/> No	2.3	5	5	5

FIGURE 6B

OK

Cancel



Draw-Down Eligibility Customize 154

Use this Tab only to:

1. View credit settings
2. Or, Customize credit settings

Legal Entities:

Merrill Lynch Capital Services

Customize Buckets

Proportional Draw-Downs:

USD Swaps	1600	=	1000	=	800	=	500
USD Swapstion	1200	=	900	=	700	=	350
USD Cap/Floor	1500	=	800	=	400	=	200

Available Credit (MM):

USD Swaps	1600	=	1000	=	800	=	500
USD Swapstion	1200	=	900	=	700	=	350
USD Cap/Floor	1500	=	800	=	400	=	200

OK

Cancel

FIGURE 7 PROPORTIONAL DRAWDOWS

FIGURE 8

**Dialog Create Buckets**

These Buckets are created for all Entities and override all current buckets

Tenor:

Activate:

1Yr	2Yr	3Yr	4Yr	5Yr	6Yr	7Yr	40Yr
<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>

OK Cancel

FIGURE 9

These Buckets are created for Merrill Lynch Capital Services and override the current buckets.

Tenor:

Activate:

1Yr	2Yr	3Yr	4Yr	40Yr
<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>

OK

Cancel

## Traders own orders in reverse video

## FIGURE 10



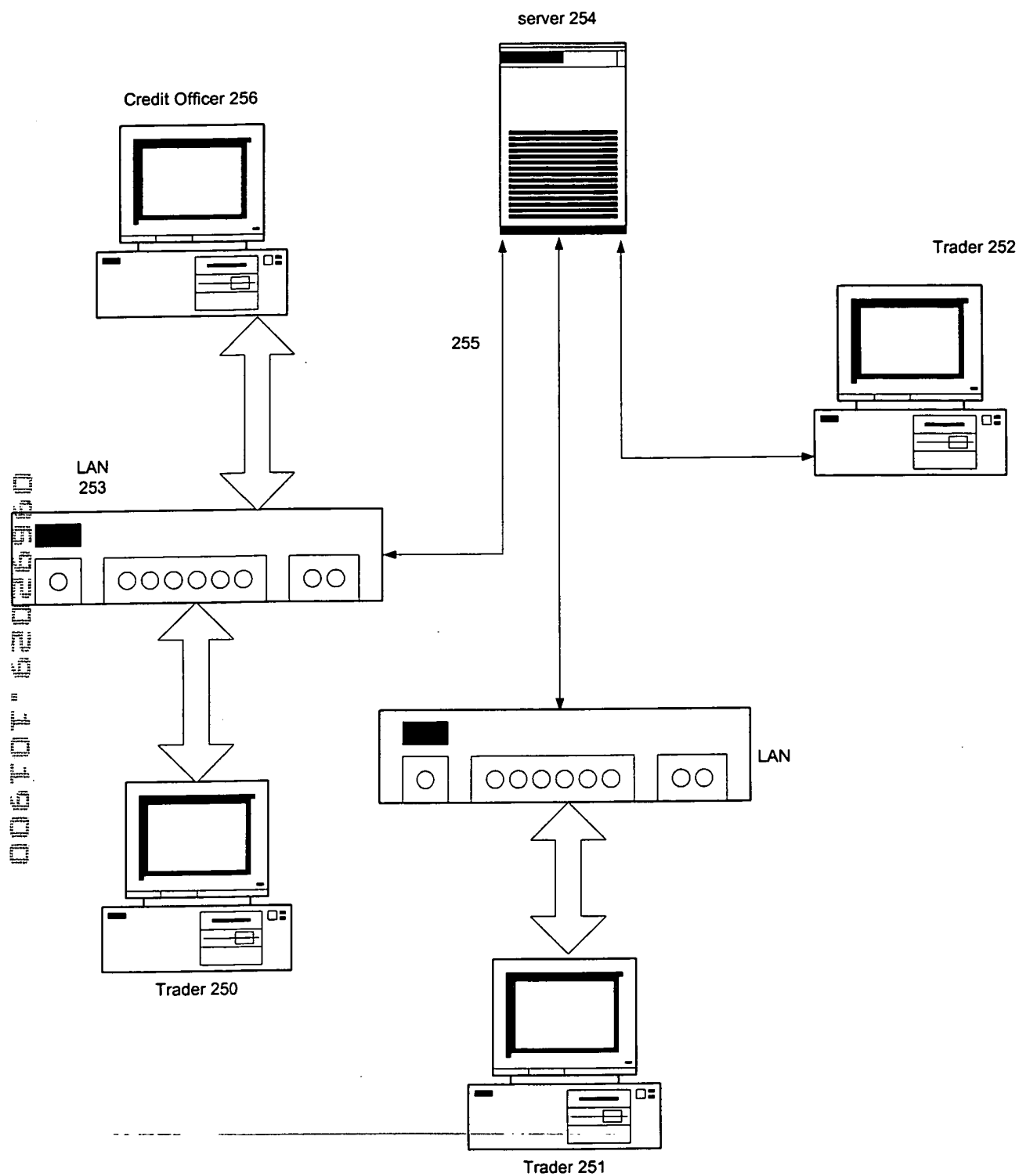
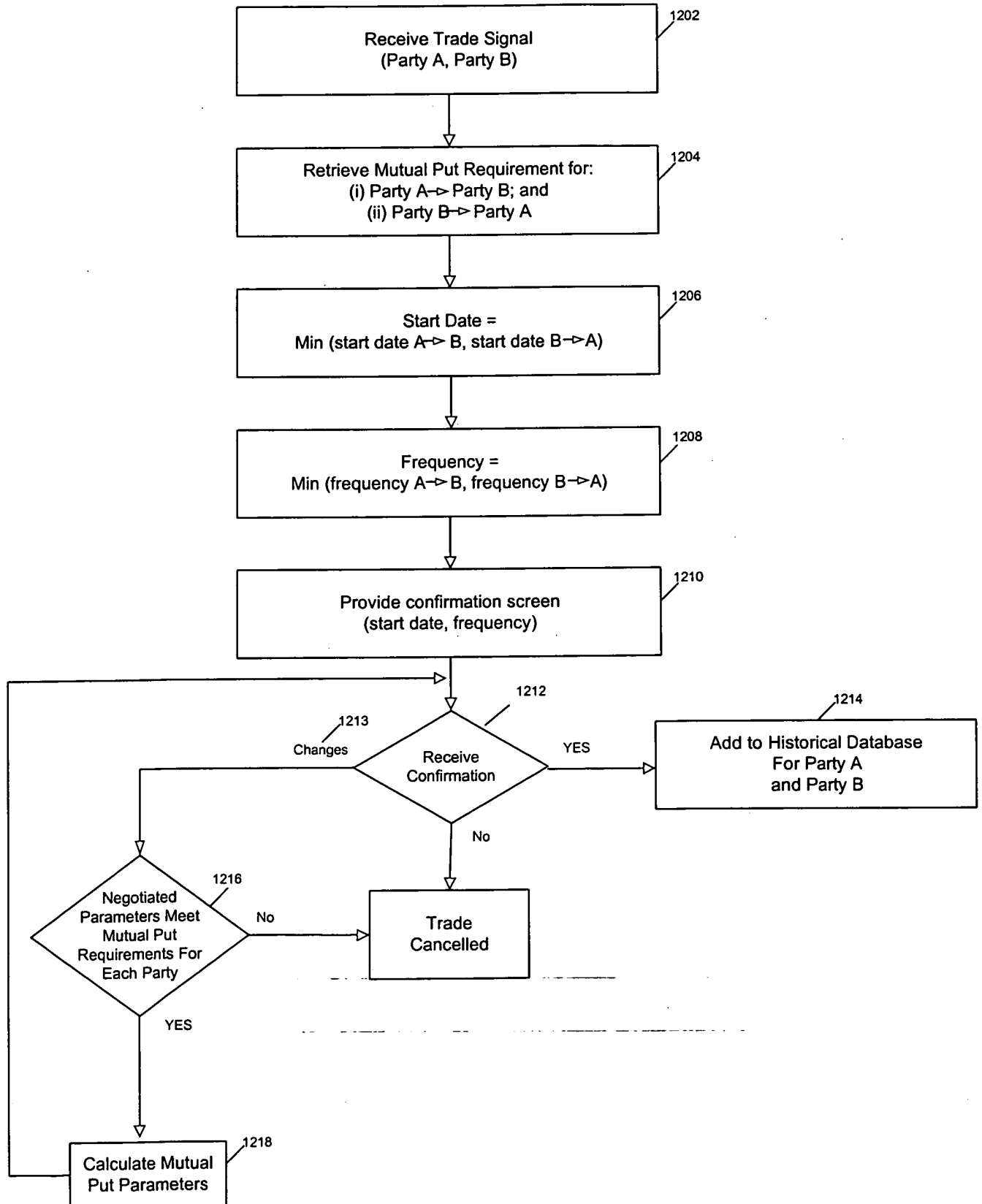


Figure 11

FIGURE 12



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